What is Claimed:

1.   A Machine Learning trading system for automatically sending
Buy or Sell trading orders for selected securities, according to self-optimized trading
strategies and parameters, from trader's computer to computerized market
exchanges, comprising of the following modules:

Data Feed module for receiving real-time and historical trading data on
a variety of securities from a remote data server;

Trading software module as a means of building trading strategy that
generates optimal and/or self-optimized Buy/Sell trading signals based on a number
of optimized trading parameters;

Machine Learning Mechanism module that takes previously optimized
Buy/Sell signals and its trading results as an input for building new Buy/Sell signals
based on a new and updated trading results, trading data and trading parameters;

Automatic execution platform as a means of transferring self-optimized
Buy/Sell orders from trader's computer to computerized exchanges, automatically
and completely without human intervention.

2.   The system of claim 1, further comprising means of choosing
order execution preferences in order to route automatic Buy/Sell order to a
preferable execution channel.

1   3.   The system of claim 1, further comprising means of choosing

2   order type and other execution details to suit trader's individual trading preferences

3   and style.

1   4.   The system of claim 1, further comprising means enabling a

2   trader personal order adjustments according to his preferences and current market

3   conditions.

1   5.   The system of claim 1, further comprising means of receiving

2   order execution particulars.

1   6.   The system of claim 1, further comprising means of handling

2   partial order execution cases and readjusting the system when partial order

3   execution has occurred.

1   7.   The system of claim 1, further comprising software for storing

2   and accounting trader's profit/loss information according to order execution details.